



OBJECT: Adjustment of certificates issued by Citigroup Global Markets Funding Luxembourg S.C.A. due to an extraordinary event affecting the shares of Deutsche Lufthansa AG (ISIN: DE0008232125)

EXTRAORDINARY EVENT DESCRIPTION:

Deutsche Lufthansa has announced a rights issue, whereby shareholders are entitled to purchase 1 new share for every existing share held, at a subscription price of €3.58 per new share.

EXTRAORDINARY EVENT EFFECTIVE DATE: 22 September 2021

ISIN CODE OF THE AFFECTED SHARES: DE0008232125

ADJUSTMENT FACTOR: R = 0.71368032

CERTIFICATES AFTER THE EXTRAORDINARY EVENT:

1) XS1273320371

| Name of the Underlying | Electronic Page (Bloomberg Code) | Underlying Classification | Underlying Exchange | Initial Level (100%) | Strike Level (100%) | Knock-In Barrier Level (65%) | Coupon Barrier Level (70%) | Autocall Barrier Level (100%) |
|------------------------|----------------------------------|---------------------------|---------------------|----------------------|---------------------|------------------------------|----------------------------|-------------------------------|
| Deutsche Lufthansa AG | LHA GY Equity | Share | XETRA | EUR 11.5331 | EUR 11.5331 | EUR 7.4965 | EUR 8.0732 | EUR 11.5331 |

2) XS1575019846

| Name of the Underlying | Electronic Page (Bloomberg Code) | Underlying Classification | Underlying Exchange | Initial Level (100%) | Strike Level (100%) | Knock-In Barrier Level (60%) | Autocall Barrier Level (100%) |
|------------------------|----------------------------------|---------------------------|---------------------|----------------------|---------------------|------------------------------|-------------------------------|
| Deutsche Lufthansa AG | LHA GY Equity | Share | XETRA | EUR 7.4473 | EUR 7.4473 | EUR 4.4684 | EUR 7.4473 |

3) XS1575033839

| Name of the Underlying | Electronic Page (Bloomberg Code) | Underlying Classification | Underlying Exchange | Initial Level (100%) | Strike Level (100%) | Knock-In Barrier Level (60%) | Autocall Barrier Level (100%) |
|------------------------|----------------------------------|---------------------------|---------------------|----------------------|---------------------|------------------------------|-------------------------------|
| Deutsche Lufthansa AG | LHA GY Equity | Share | XETRA | EUR 8.557 | EUR 8.557 | EUR 5.1342 | EUR 8.557 |



4) XS1575035883

| Name of the Underlying | Electronic Page (Bloomberg Code) | Underlying Classification | Underlying Exchange | Initial Level (100%) | Strike Level (100%) | Knock-In Barrier Level (60%) | Autocall Barrier Level (100%) |
|-------------------------------|---|----------------------------------|----------------------------|-----------------------------|----------------------------|-------------------------------------|--------------------------------------|
| Deutsche Lufthansa AG | LHA GY Equity | Share | XETRA | EUR 7.6963 | EUR 7.6963 | EUR 4.6178 | EUR 7.6963 |